

FACTSHEET - AS OF 07-Apr-2026

Solactive Gerd Kommer Multifactor Equity Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|---|
| ISIN / WKN | SLOG20 | Base Value / Base Date | 1000 Points / 31.07.2017 |
| Bloomberg / Reuters | / .SOLGERDP | Last Price | 1781.81 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price Return | Calculation | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 31.07.2017 |
| Index Members | 4948 | | |

STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.67% | -1.74% | 2.53% | 26.54% | 0.37% | 78.18% |
| Performance (p.a.) | | | | | | 6.88% |
| Volatility (p.a.) | 15.93% | 12.80% | 11.30% | 10.02% | 12.69% | 14.42% |
| High | 1821.49 | 1903.32 | 1903.32 | 1903.32 | 1903.32 | 1903.32 |
| Low | 1719.54 | 1719.54 | 1684.37 | 1422.27 | 1719.54 | 712.64 |
| Sharpe Ratio* | -1.39 | -0.82 | 0.14 | 2.33 | -0.18 | 0.22 |
| Max. Drawdown | -5.60% | -9.66% | -9.66% | -9.66% | -9.66% | -38.18% |
| VaR 95 \ 99 | | | | -16.8% \ -24.6% | | -20.8% \ -39.4% |
| CVaR 95 \ 99 | | | | -21.8% \ -33.7% | | -34.9% \ -66.3% |

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

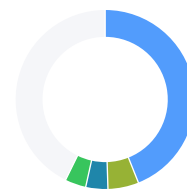
COMPOSITION BY CURRENCIES

- USD 47.0%
- EUR 13.3%
- JPY 5.6%
- HKD 5.0%
- Others 29.1%



COMPOSITION BY COUNTRIES

- US 43.9%
- JP 5.6%
- GB 4.0%
- DE 3.8%
- Others 42.7%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| TAIWAN SEMICONDUCTOR MANUFAC | 2330 TT Equity | TW | TWD | 1.08% |
| DEUTSCHE TELEKOM AG | DTE GY Equity | DE | EUR | 1.07% |
| MICRON TECHNOLOGY INC | MU UW Equity | US | USD | 1.01% |
| APPLE INC | AAPL UW Equity | US | USD | 0.94% |
| NVIDIA CORP | NVDA UW Equity | US | USD | 0.91% |
| MASTERCARD INC-CLASS A | MA UN Equity | US | USD | 0.89% |
| META PLATFORMS INC | META UW Equity | US | USD | 0.89% |
| VISA INC-CLASS A SHARES | V UN Equity | US | USD | 0.88% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 0.79% |
| NETFLIX INC | NFLX UW Equity | US | USD | 0.77% |

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